

Account: XXXXXX9600

PARS/PLYMOUTH COUNTY OPEB TRUST

Period Ending: 03/31/2022

Selected Period Performance

	Market Value	1 Month	3 Months	Year to Date (3 Months)	1 Year	3 Years	5 Years	Inception to Date 06/01/2015
Total Portfolio Gross of Fees	39,212,993	1.54	-5.32	-5.32	6.11	11.45	10.70	8.20
Total Portfolio Net of Fees	39,212,993	1.53	-5.36	-5.36	5.93	11.24	10.47	7.96
PCOT Benchmark		1.15	-5.04	-5.04	4.33	10.47	9.25	7.69
Total Equity	28,560,861	1.97	-5.97	-5.97	6.46	13.33	12.07	9.56
Large Cap U.S. Equity	11,709,369	3.71	-4.60	-4.60	16.24	16.49	15.38	12.58
Russell Top 200 Index		3.66	-4.94	-4.94	15.66	20.14	17.04	14.86
Mid Cap U.S. Equity	5,864,074	2.55	-5.69	-5.69	6.45	15.23	13.17	11.66
Russell Midcap Index		2.56	-5.68	-5.68	6.92	14.89	12.62	10.87
Small Cap U.S. Equity	1,993,411	1.18	-4.73	-4.73	8.04	13.50	9.19	7.99
Russell 2000 Index		1.24	-7.53	-7.53	-5.79	11.74	9.74	9.15
Developed Markets Equity	6,269,200	.11	-6.69	-6.69	.44	7.53	7.80	5.63
MSCI EAFE Index (Net)		.64	-5.91	-5.91	1.16	7.78	6.72	4.71
Emerging Markets Equity	2,724,806	-4.73	-14.11	-14.11	-19.97	2.75	4.29	3.18
MSCI Emerging Markets Index (Gross)		-2.22	-6.92	-6.92	-11.08	5.31	6.35	4.68
Total Fixed Income	7,114,331	-2.15	-4.77	-4.77	-2.15	3.19	3.46	3.31
Taxable Investment Grade	5,134,971	-2.94	-6.03	-6.03	-3.87			
BBARC Intermediate US Government/Credit Index		-2.45	-4.51	-4.51	-4.10	1.50	1.81	1.69
High Yield Taxable	1,979,359	-.09	-1.45	-1.45	2.43	5.89	4.99	4.52
BBARC US Corporate High Yield Bond Index		-1.15	-4.84	-4.84	-.66	4.58	4.69	4.92
BBARC Global Aggregate Index		-3.05	-6.16	-6.16	-6.40	.69	1.70	1.73
Total Real Assets	2,773,485	6.15	-4.27	-4.27	23.39	10.77	9.56	
Real Estate	1,587,610	6.47	-3.97	-3.97	23.78	10.94	10.40	8.61
MSCI US REIT Index (Gross)		6.49	-4.06	-4.06	26.20	11.14	9.65	9.09
Commodities	1,185,875	1.01						
S&P GSCI Index		9.63	33.13	33.13	64.55	13.40	9.98	1.98
Total Cash Equivalents	764,317	.01	.01	.01	.03	.36	.56	.46
Pending Cash	0	.00	.00	.00	.00	.00	.00	.00

For performance and rate of return methodologies, as well as other important information, please refer to the Appendix/Disclosures provided.

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Asset Selected Period Performance

	Market Value	% of Mkt Val	1 Month	3 Months	Year to Date (3 Months)	1 Year	3 Years	5 Years	Inception to Date 06/01/2015
Total Gross of Fees	39,212,993	100.0	1.54	-5.32	-5.32	6.11	11.45	10.70	8.20
Total Equity	28,560,861	72.8	1.97	-5.97	-5.97	6.46	13.33	12.07	9.56
Lrg Cap MF +ETF/ETNs	11,709,369	29.9	3.71	-4.60	-4.60	16.24	16.49	15.38	12.58
FIDELITY 500 INDEX FUND	11,709,369	29.9	3.71	-4.60	-4.60				
MC MF + ETF/ETN	5,864,074	15.0	2.55	-5.69	-5.69	6.45	15.23	13.17	11.66
FIDELITY MID CAP INDEX FUND	5,864,074	15.0	2.55	-5.69	-5.69	6.90			
SC MF + ETF/ETNs	1,993,411	5.1	1.18	-4.73	-4.73	8.04	13.50	9.19	7.99
BOSTON TRUST WALDEN SMALL CAP FUND	1,993,411	5.1	1.18	-4.73	-4.73				
Dev FgnEQ MF+ETF/ETN	6,269,200	16.0	.11	-6.69	-6.69	.44	7.53	7.80	5.63
FIDELITY INTERNATIONAL INDEX FUND	6,269,200	16.0	.11	-6.69	-6.69	.53			
Em Fgn Eq MF+ETF/ETN	2,724,806	6.9	-4.73	-14.11	-14.11	-19.97	2.75	4.29	3.18
BARON EMERGING MARKETS INSTITUTION	2,724,806	6.9	-4.73	-14.11	-14.11	-19.19	3.44	4.68	
Total Fixed Income	7,114,331	18.1	-2.15	-4.77	-4.77	-2.15	3.19	3.46	3.31
Invest Gr MF+ETF/ETN	5,134,971	13.1	-2.94	-6.03	-6.03	-3.87			
FIDELITY US BOND INDEX	3,564,734	9.1	-2.73	-5.82	-5.82				
FIDELITY SHORT TERM BOND INDEX	1,570,237	4.0	.31						
HY Tax MF + ETF/ETNs	1,979,359	5.0	-0.09	-1.45	-1.45	2.43	5.89	4.99	4.52
ARTISAN HIGH INCOME FUND	1,979,359	5.0	-0.09	-1.45	-1.45				
Total Real Assets	2,773,485	7.1	6.15	-4.27	-4.27	23.39	10.77	9.56	
REIT MF ETF/ETNs	1,587,610	4.0	6.47	-3.97	-3.97	23.78	10.84	9.54	8.66
ISHARES CORE US REIT ETF	1,587,610	4.0	6.47	-3.97	-3.97				
Commodity MF ETF/ETN	1,185,875	3.0	1.01						
MAINSTAY CBRE GLOBAL INFRASTRUCTUR	1,185,875	3.0	1.01						
Total Cash Eqv	764,317	1.9	.01	.01	.01	.03	.36	.56	.46
Money Market Funds	764,317	1.9	.01	.01	.01	.03	.36	.56	.46
FIRST AM GOVT OB FD CL Z	764,317	1.9	.01	.01	.01	.03	.36	.56	

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Portfolio Holdings

	Units	Unit Cost	Total Cost	Price	Market Value	Accrual	% of Mkt Val	Unrealized Gain/Loss
Total Equity								
Lrg Cap MF +ETF/ETNs								
FIDELITY 500 INDEX FUND	74,246.208	153.28	11,380,706.34	157.710	11,709,369.46	.00	29.9	328,663.12
Total: Lrg Cap MF +ETF/ETNs			11,380,706.34		11,709,369.46	.00	29.9	328,663.12
MC MF + ETF/ETN								
FIDELITY MID CAP INDEX FUND	194,367.723	28.05	5,451,095.26	30.170	5,864,074.20	.00	15.0	412,978.94
Total: MC MF + ETF/ETN			5,451,095.26		5,864,074.20	.00	15.0	412,978.94
SC MF + ETF/ETNs								
BOSTON TRUST WALDEN SMALL CAP	116,505.635	17.87	2,081,527.60	17.110	1,993,411.41	.00	5.1	-88,116.19
Total: SC MF + ETF/ETNs			2,081,527.60		1,993,411.41	.00	5.1	-88,116.19
Dev FgnEQ MF+ETF/ETN								
FIDELITY INTERNATIONAL INDEX F	136,316.585	46.77	6,375,746.50	45.990	6,269,199.74	.00	16.0	-106,546.76
Total: Dev FgnEQ MF+ETF/ETN			6,375,746.50		6,269,199.74	.00	16.0	-106,546.76
Em Fgn Eq MF+ETF/ETN								
BARON EMERGING MARKETS INSTITU	180,450.713	16.65	3,005,061.61	15.100	2,724,805.77	.00	7.0	-280,255.84
Total: Em Fgn Eq MF+ETF/ETN			3,005,061.61		2,724,805.77	.00	7.0	-280,255.84
Total: Total Equity			28,294,137.31		28,560,860.58	.00	72.9	266,723.27
Total Fixed Income								
Invest Gr MF+ETF/ETN								
FIDELITY SHORT TERM BOND INDEX	160,709.247	9.74	1,565,308.07	9.770	1,570,129.34	107.91	4.0	4,821.27
FIDELITY US BOND INDEX	317,006.584	12.16	3,853,758.18	11.220	3,556,813.87	7,920.03	9.1	-296,944.31
Total: Invest Gr MF+ETF/ETN			5,419,066.25		5,126,943.21	8,027.94	13.1	-292,123.04
HY Tax MF + ETF/ETNs								
ARTISAN HIGH INCOME FUND	203,401.276	10.25	2,083,967.01	9.690	1,970,958.36	8,401.08	5.0	-113,008.65
Total: HY Tax MF + ETF/ETNs			2,083,967.01		1,970,958.36	8,401.08	5.0	-113,008.65
Total: Total Fixed Income			7,503,033.26		7,097,901.57	16,429.02	18.1	-405,131.69

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Portfolio Holdings

	Units	Unit Cost	Total Cost	Price	Market Value	Accrual	% of Mkt Val	Unrealized Gain/Loss
Total Real Assets								
REIT MF ETF/ETNs								
ISHARES CORE US REIT ETF	24,557.000	65.92	1,618,678.76	64.650	1,587,610.05	.00	4.1	-31,068.71
Total: REIT MF ETF/ETNs			1,618,678.76		1,587,610.05	.00	4.1	-31,068.71
Commodity MF ETF/ETN								
MAINSTAY CBRE GLOBAL INFRASTRU	85,880.103	13.67	1,173,981.05	13.770	1,182,569.02	3,306.38	3.0	8,587.97
Total: Commodity MF ETF/ETN			1,173,981.05		1,182,569.02	3,306.38	3.0	8,587.97
Total: Total Real Assets			2,792,659.81		2,770,179.07	3,306.38	7.1	-22,480.74
Total Cash Eqv								
Money Market Funds								
FIRST AM GOVT OB FD CL Z	764,282.800	1.00	764,282.80	1.000	764,282.80	34.01	2.0	.00
Total: Money Market Funds			764,282.80		764,282.80	34.01	2.0	.00
Total: Total Cash Eqv			764,282.80		764,282.80	34.01	2.0	.00
Total			39,354,113.18		39,193,224.02	19,769.41	100.0	-160,889.16

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